

### Commodity Options Summary

**Business Day**    Tue 31 Aug 2010

**Previous Business Day**  
 Mon 30 Aug 2010

Contract	CONNECT* Volume	Block Trade Volume	Total Volume	Official Volume	Open Interest	Change
<b>Commodity Products</b>						
Cocoa	1,150	0	1,150	0	206,563	-82
Robusta Coffee	1,274	0	1,274	0	64,956	-536
White Sugar	0	0	0	0	9,110	0
Feed Wheat	27	0	27	0	221	0

**Comments**

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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### Commodity Options

**Business Day** Tue 31 Aug 2010

**Previous Business Day**  
Mon 30 Aug 2010

**Cocoa Calls**

Exercise Price	Opening Trans	Settlement		Volatility %	Daily		High	Lifetime		Total Volume	Previous Business Day				
		Price	Change		High	Low		High	Low		Official Volume	Open Interest	Change	Exercises	
<b>Sep 10</b>	<b>Underlying Price</b>	<b>1956</b>			<b>Indicative a-t-m Vol</b>	<b>N/A</b>		<b>Time to expiry:</b>	<b>0 Days</b>						
1750		206	-25	N/A			625	528	0	0	100	0	0		
1975	CAB		-22	N/A					0	0	0	0	0		
2000	CAB		-11	N/A			220	220	0	0	1,175	0	0		
2100	CAB		0	N/A			347	84	0	0	1,368	-32	0		
2150	CAB		0	N/A			267	267	0	0	1,875	0	0		
2175	CAB		0	N/A					0	0	200	0	0		
2200	CAB		0	N/A			293	180	0	0	1,550	0	0		
2250	CAB		0	N/A			230	80	0	0	2,324	0	0		
2275	CAB		0	N/A			94	92	0	0	90	0	0		
2300	CAB		0	N/A			194	4	0	0	3,175	0	0		
2325	CAB		0	N/A			183	183	0	0	500	0	0		
2350	CAB		0	N/A			165	37	0	0	450	0	0		
2375	CAB		0	N/A			160	112	0	0	300	0	0		
2400	CAB		0	N/A			226	75	0	0	2,775	0	0		
2450	CAB		0	N/A			117	62	0	0	4,200	0	0		
2500	CAB		0	N/A			188	3	0	0	860	0	0		
2600	CAB		0	N/A			59	59	0	0	1,050	0	0		
2650	CAB		0	N/A			67	23	0	0	1,674	0	0		
2700	CAB		0	N/A			149	3	0	0	2,130	0	0		
2850	CAB		0	N/A			60	60	0	0	100	0	0		
3000	CAB		0	N/A			135	1	0	0	6,557	0	0		
<b>Total</b>										<b>0</b>	<b>0</b>	<b>32,453</b>	<b>-32</b>	<b>0</b>	

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Cocoa  
Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Dec 10</b>	<b>Underlying Price</b>	<b>1954</b>			<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>91 Days</b>				
1600		363	+21	28.12			588	520	0	0	1,850	0	0
1750		236	+17	28.12			563	479	0	0	2,020	0	0
1900		137	+13	28.01					100	0	0	0	0
1925		124	+12	27.99					0	0	0	0	0
2000		89	+9	27.99			108S	107S	500	0	500	0	0
2025		80	+9	28.00			110S	110S	0	0	60	0	0
2050		70	+8	27.87			126S	118S	0	0	215	0	0
2100		54	+11	27.81					0	0	625	0	0
2125		48	+6	27.92			65	65	0	0	15	0	0
2150		43	+5	28.08					100	0	100	0	0
2200		33	+3	28.17			235	47S	0	0	3,026	0	0
2250		25	+2	28.20			174S	150	0	0	1,500	0	0
2275		22	+2	28.32			200	105	0	0	25	0	0
2300		19	+1	28.44			149S	149S	0	0	3,900	0	0
2325		17	+1	28.56			184	100	0	0	250	0	0
2350		15	+1	28.70			173	149	0	0	554	0	0
2400		11	+1	28.95			151S	22	0	0	3,927	0	0
2425		10	+1	29.09					0	0	100	0	0
2450		8	0	29.19			114	59S	0	0	654	0	0
2475		7	0	29.30			128	128	0	0	50	0	0
2500		6	0	29.43			190S	14	0	0	1,100	0	0
2550		5	0	29.67			41S	41S	0	0	100	0	0
2600		4	0	29.95			90	65S	0	0	2,080	0	0
2800		1	0	30.89			64	9	0	0	4,184	0	0
							<b>Total</b>		<b>700</b>	<b>0</b>	<b>26,835</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1968</b>			<b>Indicative a-t-m Vol</b>	<b>26.69</b>		<b>Time to expiry:</b>	<b>181 Days</b>				
1600		391	+22	26.66			567	567	0	0	100	0	0
1950		156	+13	26.69					0	0	0	0	0
2000		134	+12	26.73			450S	142S	0	0	5,522	0	0
2050		115	+11	26.92					0	0	620	0	0
2100		98	+10	27.05			110	110	0	0	1,000	0	0
2150		82	+8	27.12			236S	234S	0	0	950	0	0
2200		69	+7	27.19			270	270	0	0	850	0	0
2250		59	+7	27.39			204S	197S	0	0	2,800	0	0
2300		50	+5	27.77			188S	188S	0	0	1,450	0	0
2400		38	+4	28.64			280S	90	0	0	1,696	0	0
2450		32	+3	28.90			188	138S	0	0	375	0	0
2500		27	+3	29.07			134	105S	0	0	562	0	0
3000		4	0	29.99			203S	31S	0	0	2,501	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>18,426</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Cocoa  
Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>May 11</b>	<b>Underlying Price</b>	<b>1978</b>				<b>Indicative a-t-m Vol</b>	<b>26.77</b>		<b>Time to expiry:</b>	<b>241 Days</b>			
1800		265	+15	26.30			418	418	0	0	1,750	0	0
1950		185	+13	26.78					0	0	0	0	0
2250		81	+7	27.19					0	0	3,750	0	0
									<b>0</b>	<b>0</b>	<b>5,500</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>1986</b>				<b>Indicative a-t-m Vol</b>	<b>26.59</b>		<b>Time to expiry:</b>	<b>303 Days</b>			
1975		197	+9	26.60					0	0	0	0	0
2200		113	+6	26.59					0	0	200	0	0
									<b>0</b>	<b>0</b>	<b>200</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>1992</b>				<b>Indicative a-t-m Vol</b>	<b>27.69</b>		<b>Time to expiry:</b>	<b>365 Days</b>			
1975		227	+9	27.63					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>1996</b>				<b>Indicative a-t-m Vol</b>	<b>28.13</b>		<b>Time to expiry:</b>	<b>456 Days</b>			
1975		258	+7	28.05					0	0	0	0	0
3000		45	+1	30.19					0	0	100	0	0
									<b>0</b>	<b>0</b>	<b>100</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>1997</b>				<b>Indicative a-t-m Vol</b>	<b>28.42</b>		<b>Time to expiry:</b>	<b>547 Days</b>			
1975		285	+8	28.32					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>1988</b>				<b>Indicative a-t-m Vol</b>	<b>28.36</b>		<b>Time to expiry:</b>	<b>608 Days</b>			
1975		293	+7	28.26					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 12</b>	<b>Underlying Price</b>	<b>1992</b>				<b>Indicative a-t-m Vol</b>	<b>27.84</b>		<b>Time to expiry:</b>	<b>668 Days</b>			
1975		302	+8	27.52					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>			<b>700</b>	<b>0</b>	<b>83,514</b>	<b>-32</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Cocoa  
Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Sep 10</b>	<b>Underlying Price</b>	<b>1956</b>			<b>Indicative a-t-m Vol</b>	<b>N/A</b>		<b>Time to expiry:</b>	<b>0 Days</b>				
1500		CAB	0	N/A			222	6	0	0	200	0	0
1650		CAB	0	N/A			12	3	0	0	450	0	0
1700		CAB	0	N/A			120	42	0	0	2,350	0	0
1725		CAB	0	N/A			84	84	0	0	350	0	0
1750		CAB	0	N/A			108	49	0	0	880	0	0
1775		CAB	0	N/A			113	113	0	0	700	0	0
1800		CAB	0	N/A			168	1	0	0	2,125	0	0
1850		CAB	0	N/A			133	35	0	0	130	0	0
1900	1	CAB	-1	N/A	1	1	209	1	250	0	1,850	0	0
1925		CAB	-3	N/A					0	0	55	0	0
1950		CAB	-7	N/A			47	1	0	0	2,184	0	0
1975		19	+3	N/A					0	0	15	0	0
2000		44	+14	N/A			199	4	0	0	3,680	-50	0
2050		94	+24	N/A			9	9	0	0	650	0	0
2075		119	+25	N/A			30	30	0	0	100	0	0
2100		144	+25	N/A			310	18	0	0	2,890	0	0
2125		169	+25	N/A			50	17	0	0	120	0	0
2150		194	+25	N/A			132	25	0	0	2,400	0	0
2175		219	+25	N/A			40	40	0	0	350	0	0
2200		244	+25	N/A			138	28	0	0	4,511	0	0
2225		269	+25	N/A			222	48	0	0	20	0	0
2250		294	+25	N/A			150	58	0	0	2,800	0	0
2300		344	+25	N/A			304	43	0	0	4,540	0	0
2325		369	+25	N/A			278	115	0	0	750	0	0
2350		394	+25	N/A			162	69	0	0	1,100	0	0
2375		419	+25	N/A			160	126	0	0	450	0	0
2400		444	+25	N/A			330	105	0	0	2,150	0	0
2450		494	+25	N/A			141	118	0	0	650	0	0
<b>Total</b>									<b>250</b>	<b>0</b>	<b>38,450</b>	<b>-50</b>	<b>0</b>

### Commodity Options

**Business Day**    **Tue 31 Aug 2010**
**Previous Business Day**  
**Mon 30 Aug 2010**
**Cocoa**  
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	Daily		Lifetime		Total Volume	Previous Business Day				
					High	Low	High	Low		Official Volume	Open Interest	Change	Exercises	
<b>Dec 10</b>	<b>Underlying Price</b>	<b>1954</b>			<b>Indicative a-t-m Vol</b>				<b>27.99</b>		<b>Time to expiry: 91 Days</b>			
1600		9	-2	28.12			19	15	0	0	1,175	0	0	
1700		22	-4	28.12			164	49	0	0	1,000	0	0	
1750		32	-6	28.12			180	180	0	0	600	0	0	
1775		39	-6	28.12					0	0	100	0	0	
1800		46	-7	28.09			205	205	0	0	775	0	0	
1850		63	-8	28.05			34	34	0	0	600	0	0	
1900		83	-10	28.01			109S	35	0	0	9,916	0	0	
1925		95	-11	27.99					0	0	0	0	0	
2000		135	-14	27.99			190S	55S	0	0	4,605	0	0	
2025		151	-14	28.00			124S	124S	0	0	100	0	0	
2050		166	-15	27.87			122S	75	0	0	1,998	0	0	
2075		183	-14	27.86					0	0	100	0	0	
2100		200	-12	27.81			287	81	0	0	6,966	0	0	
2150		239	-18	28.08			218S	117	0	0	1,025	0	0	
2200		279	-20	28.17			145	137	0	0	4,426	0	0	
2250		321	-21	28.20			185	163	0	0	3,630	0	0	
2275		343	-21	28.32			183S	163	0	0	1,300	0	0	
2300		365	-22	28.44			217	171	0	0	2,940	0	0	
2400		457	-22	28.95			256S	256S	0	0	250	0	0	
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>41,506</b>	<b>0</b>	<b>0</b>	
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1968</b>			<b>Indicative a-t-m Vol</b>				<b>26.69</b>		<b>Time to expiry: 181 Days</b>			
1600	28	23	-3	26.66	28	28	28	28	100	0	0	0	0	
1700		43	-5	26.59					0	0	400	0	0	
1800		72	-8	26.57			171	44S	0	0	5,068	0	0	
1825		80	-9	26.33			67	67	0	0	1,000	0	0	
1850		91	-9	26.55					0	0	300	0	0	
1900		113	-11	26.61			169	68S	0	0	1,570	0	0	
1950		138	-12	26.69					0	0	0	0	0	
2000		166	-13	26.73			170S	105S	0	0	1,015	0	0	
2050		197	-14	26.92			132	132	0	0	5,180	0	0	
2100		230	-15	27.05			156	137S	0	0	4,700	0	0	
2150		264	-17	27.12			248S	246S	0	0	2,150	0	0	
2200		301	-18	27.19					0	0	180	0	0	
2250		341	-18	27.39			220S	216S	0	0	2,525	0	0	
2300		382	-20	27.77			248S	248S	0	0	1,000	0	0	
							<b>Total</b>		<b>100</b>	<b>0</b>	<b>25,088</b>	<b>0</b>	<b>0</b>	

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Cocoa  
Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>May 11</b>	<b>Underlying Price</b>	<b>1978</b>				<b>Indicative a-t-m Vol</b>			<b>26.77</b>		<b>Time to expiry:</b>	<b>241 Days</b>	
1600	32	31	-4	26.02	32	32	32	32	60	0	0	0	0
1750		69	-6	26.12			54	54	0	0	1,800	0	0
1800	95	87	-8	26.30	95	95	95	95	40	0	1,000	0	0
1900		132	-9	26.69					0	0	1,100	0	0
1950		157	-10	26.78					0	0	0	0	0
2000		184	-12	26.80					0	0	50	0	0
2050		213	-13	26.74			148	148	0	0	7,500	0	0
2100		246	-13	26.94					0	0	1,000	0	0
2250		353	-16	27.19					0	0	3,750	0	0
							244S	234S	0	0	3,750	0	0
							<b>Total</b>		<b>100</b>	<b>0</b>	<b>16,200</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>1986</b>				<b>Indicative a-t-m Vol</b>			<b>26.59</b>		<b>Time to expiry:</b>	<b>303 Days</b>	
1750		82	-4	25.82			65	65	0	0	1,800	0	0
1975		186	-8	26.60					0	0	0	0	0
2100		259	-10	26.58			195	195	0	0	5	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>1,805</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>1992</b>				<b>Indicative a-t-m Vol</b>			<b>27.69</b>		<b>Time to expiry:</b>	<b>365 Days</b>	
1975		210	-8	27.63					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>1996</b>				<b>Indicative a-t-m Vol</b>			<b>28.13</b>		<b>Time to expiry:</b>	<b>456 Days</b>	
1975		237	-6	28.05					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>1997</b>				<b>Indicative a-t-m Vol</b>			<b>28.42</b>		<b>Time to expiry:</b>	<b>547 Days</b>	
1975		263	-6	28.32					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>1988</b>				<b>Indicative a-t-m Vol</b>			<b>28.36</b>		<b>Time to expiry:</b>	<b>608 Days</b>	
1975		280	-6	28.26					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 12</b>	<b>Underlying Price</b>	<b>1992</b>				<b>Indicative a-t-m Vol</b>			<b>27.84</b>		<b>Time to expiry:</b>	<b>668 Days</b>	
1975		285	-5	27.52					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total Puts</b>		<b>450</b>	<b>0</b>	<b>123,049</b>	<b>-50</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Robusta Coffee**
**Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>1641</b>			<b>Indicative a-t-m Vol</b>	<b>28.91</b>		<b>Time to expiry:</b>	<b>50 Days</b>				
1350		297	+3	35.40			110	110	0	0	50	0	0
1400		251	+3	34.15			103	85	0	0	250	0	0
1450		207	+2	33.52			323S	65	0	0	500	0	0
1500		167	+3	32.70			310S	52	0	0	300	0	0
1550		128	+2	31.10			113	98	0	0	260	0	0
1600		93	+2	29.31			223S	39S	0	0	1,675	0	0
1650	63	66	+1	28.82	63	60	201	54	130	0	1,254	-75	0
1700	45	52	+1	31.17	45	43	178	27	100	0	2,348	-100	0
1750		38	+1	31.92			119	35	0	0	1,773	0	0
1800		29	-2	33.48			86	29S	0	0	1,275	0	0
1850		25	-3	36.62			78	18	0	0	404	0	0
1900		20	-2	38.24			57	25S	0	0	1,400	0	0
1950		14	-2	38.44			34	30	0	0	12	0	0
2000		10	-2	38.78			40	21S	0	0	608	0	0
2050		7	-2	39.01			19S	19S	0	0	200	0	0
							<b>Total</b>		<b>230</b>	<b>0</b>	<b>12,309</b>	<b>-175</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1657</b>			<b>Indicative a-t-m Vol</b>	<b>27.01</b>		<b>Time to expiry:</b>	<b>106 Days</b>				
1450		232	+3	28.09			350	97S	0	0	950	0	0
1500		193	+2	27.88			258S	71S	0	0	100	0	0
1550		159	+2	27.77			133	124	0	0	175	0	0
1600	121	127	+2	27.39	121	121	164	58	124	0	589	0	0
1650	90	100	+2	27.03	92	83	145	83	170	0	761	0	0
1700	67	77	+1	26.91	68	67	146	67	50	0	1,164	0	0
1750	53	62	+4	27.70	61S	53	148	53	150	0	1,668	-85	0
1800		49	+1	28.34			120	46	0	0	1,282	-21	0
1850		41	0	29.71			93	35	0	0	955	0	0
1900		34	0	30.90			45	45	0	0	520	0	0
1950		29	0	32.06			41S	41S	0	0	500	0	0
2000		24	+1	32.65			65	36S	0	0	900	0	0
2050	17	19	0	33.28	17S	17S	48S	17S	50	0	200	0	0
2100		16	0	34.12			47S	28S	0	0	1,050	0	0
2400		9	0	41.28			20	5S	0	0	400	-200	0
							<b>Total</b>		<b>544</b>	<b>0</b>	<b>11,214</b>	<b>-306</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Robusta Coffee  
Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1675</b>				<b>Indicative a-t-m Vol</b>	<b>27.13</b>		<b>Time to expiry:</b>	<b>169 Days</b>			
1550		191	+1	26.93			211S	81S	0	0	500	0	0
1650	127	135	0	27.09	127	127	127	127	50	0	0	0	0
1700	104	113	+1	27.17	104	104	138	104	50	0	150	0	0
1750	83	94	0	27.58	83	83	179	83	50	0	550	0	0
1800		79	0	27.97			150	94	0	0	650	0	0
1900		56	0	29.12					0	0	500	0	0
1950		51	0	30.41					0	0	1,700	0	0
2000		41	0	30.31			57S	57S	0	0	350	0	0
2500		11	0	35.85			28	9S	0	0	250	0	0
						<b>Total</b>			<b>150</b>	<b>0</b>	<b>4,650</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>1693</b>				<b>Indicative a-t-m Vol</b>	<b>29.38</b>		<b>Time to expiry:</b>	<b>232 Days</b>			
1700		156	+2	29.48					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>1707</b>				<b>Indicative a-t-m Vol</b>	<b>29.56</b>		<b>Time to expiry:</b>	<b>288 Days</b>			
1700		181	+2	29.48					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>1700</b>				<b>Indicative a-t-m Vol</b>	<b>29.56</b>		<b>Time to expiry:</b>	<b>351 Days</b>			
1700		196	0	29.56					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 11</b>	<b>Underlying Price</b>	<b>1696</b>				<b>Indicative a-t-m Vol</b>	<b>29.25</b>		<b>Time to expiry:</b>	<b>414 Days</b>			
1700		209	0	29.31					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jan 12</b>	<b>Underlying Price</b>	<b>1691</b>				<b>Indicative a-t-m Vol</b>	<b>29.04</b>		<b>Time to expiry:</b>	<b>477 Days</b>			
1700		220	0	29.16					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>1641</b>				<b>Indicative a-t-m Vol</b>	<b>28.46</b>		<b>Time to expiry:</b>	<b>533 Days</b>			
1650		221	0	28.54					0	0	0	0	0
						<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>			<b>924</b>	<b>0</b>	<b>28,173</b>	<b>-481</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Robusta Coffee**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>1641</b>				<b>Indicative a-t-m Vol</b>	<b>28.91</b>		<b>Time to expiry:</b>	<b>50 Days</b>			
1200		1	0	38.79			51	4	0	0	1,060	0	0
1250		2	0	37.93			34	34	0	0	100	0	0
1300		4	0	36.81			98	5	0	0	2,484	0	0
1350		6	-1	35.40			70	2	0	0	375	0	0
1400		10	-1	34.15			95	17	0	0	215	0	0
1450		16	-2	33.52			110	21S	0	0	450	0	0
1500		26	-1	32.70			161	25	0	0	1,481	0	0
1550		37	-2	31.10			98	15	0	0	1,051	-55	0
1600		52	-2	29.31			122	26	0	0	1,034	0	0
1650		75	-3	28.82			156	39S	0	0	3,036	0	0
1700		111	-3	31.17			147S	52S	0	0	4,465	0	0
1750		147	-3	31.92			190S	70	0	0	1,763	0	0
1800		188	-6	33.48			159	72	0	0	1,627	0	0
1850		234	-7	36.62			126	100	0	0	500	0	0
1900		279	-6	38.24			160	134	0	0	250	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>19,891</b>	<b>-55</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>1657</b>				<b>Indicative a-t-m Vol</b>	<b>27.01</b>		<b>Time to expiry:</b>	<b>106 Days</b>			
1000	CAB	0	0	34.78			1	1	0	0	100	0	0
1350	10	0	0	28.47			66	66	0	0	100	0	0
1400	16	-1	0	28.28					0	0	2,150	0	0
1450	25	-1	0	28.09			123S	21	0	0	5,298	0	0
1500	36	36	-2	27.88	36	36	48S	34	350	0	325	0	0
1550	52	-2	0	27.77			65	63	0	0	214	0	0
1600	70	-2	0	27.39			95S	50	0	0	1,506	0	0
1650	93	-2	0	27.03			111	40	0	0	4,522	0	0
1700	120	-3	0	26.91			145	66S	0	0	1,300	0	0
1750	155	0	0	27.70			138	100S	0	0	513	0	0
1800	192	-3	0	28.34			170	100	0	0	464	0	0
1850	234	-4	0	29.71			125	124	0	0	100	0	0
							<b>Total</b>		<b>350</b>	<b>0</b>	<b>16,592</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>1675</b>				<b>Indicative a-t-m Vol</b>	<b>27.13</b>		<b>Time to expiry:</b>	<b>169 Days</b>			
1400	25	0	0	27.06					0	0	100	0	0
1550	66	0	0	26.93					0	0	200	0	0
1650	110	-1	0	27.09					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>300</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>1693</b>				<b>Indicative a-t-m Vol</b>	<b>29.38</b>		<b>Time to expiry:</b>	<b>232 Days</b>			
1700	163	-1	0	29.48					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>1707</b>				<b>Indicative a-t-m Vol</b>	<b>29.56</b>		<b>Time to expiry:</b>	<b>288 Days</b>			
1700	174	-2	0	29.48					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Robusta Coffee**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises	
<b>Sep 11</b>	<b>Underlying Price</b>	<b>1700</b>				<b>Indicative a-t-m Vol</b>		<b>29.56</b>						
									<b>Time to expiry:</b>	<b>351 Days</b>				
1700		196	-1	29.56						0	0	0	0	
									<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>Nov 11</b>	<b>Underlying Price</b>	<b>1696</b>				<b>Indicative a-t-m Vol</b>		<b>29.25</b>						
									<b>Time to expiry:</b>	<b>414 Days</b>				
1700		213	-1	29.31						0	0	0	0	
									<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>Jan 12</b>	<b>Underlying Price</b>	<b>1691</b>				<b>Indicative a-t-m Vol</b>		<b>29.04</b>						
									<b>Time to expiry:</b>	<b>477 Days</b>				
1700		229	-1	29.16						0	0	0	0	
									<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
<b>Mar 12</b>	<b>Underlying Price</b>	<b>1641</b>				<b>Indicative a-t-m Vol</b>		<b>28.46</b>						
									<b>Time to expiry:</b>	<b>533 Days</b>				
1650		230	-1	28.54						0	0	0	0	
									<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	
									<b>Total Puts</b>	<b>350</b>	<b>0</b>	<b>36,783</b>	<b>-55</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**White Sugar  
Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Oct 10</b>	<b>Underlying Price</b>	<b>578.70</b>				<b>Indicative a-t-m Vol</b>	<b>35.87</b>		<b>Time to expiry:</b>	<b>1 Days</b>			
45000		128.70	+1.40	33.96			27.00	27.00	0	0	3,590	0	0
46000		118.70	+1.40	34.28			20.00	18.50	0	0	330	0	0
47000		108.70	+1.40	34.59					0	0	350	0	0
50000		78.70	+1.40	35.52			22.00	22.00	0	0	270	0	0
52000		58.70	+1.40	35.62			21.50	21.50	0	0	5	0	0
53000		48.70	+1.40	35.62			67.75	10.50	0	0	258	0	0
54000		38.70	+1.35	35.69			6.00	6.00	0	0	250	0	0
55000		28.70	+1.10	35.76			13.85S	13.85S	0	0	120	0	0
57000		10.00	-0.80	35.82			32.00	10.00	0	0	361	0	0
58000		3.70	-1.65	35.88					0	0	0	0	0
59000		0.85	-1.30	35.97					0	0	100	0	0
60000		0.10	-0.60	36.00			19.00	3.60S	0	0	1,250	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>6,884</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>529.30</b>				<b>Indicative a-t-m Vol</b>	<b>35.98</b>		<b>Time to expiry:</b>	<b>62 Days</b>			
52000		36.10	+2.85	35.97					0	0	0	0	0
57000		16.35	+1.60	35.98			63.80S	63.50S	0	0	200	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>200</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>525.10</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>154 Days</b>			
45000		84.80	+5.70	27.90					0	0	200	0	0
52000		40.45	+3.75	27.90					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>200</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>509.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>213 Days</b>			
47000		64.00	+4.55	27.77					0	0	50	0	0
50000		47.55	+3.80	27.77					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>50</b>	<b>0</b>	<b>0</b>
<b>Aug 11</b>	<b>Underlying Price</b>	<b>490.70</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>304 Days</b>			
48000		54.95	+4.00	27.99					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Oct 11</b>	<b>Underlying Price</b>	<b>480.30</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>366 Days</b>			
47000		58.40	+3.85	28.03					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>465.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>427 Days</b>			
46000		58.25	+2.50	27.99					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>455.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>519 Days</b>			
46000		58.25	-0.05	27.99					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total Calls</b>		<b>0</b>	<b>0</b>	<b>7,334</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day Mon 30 Aug 2010**
**White Sugar**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Oct 10</b>	<b>Underlying Price</b>	<b>578.70</b>				<b>Indicative a-t-m Vol</b>	<b>35.87</b>		<b>Time to expiry:</b>	<b>1 Days</b>			
39000	CAB	0.00	32.19				10.50	10.50	0	0	170	0	0
42000	CAB	0.00	32.96				21.00	21.00	0	0	85	0	0
46000	CAB	0.00	34.28						0	0	200	0	0
48000	CAB	0.00	34.91						0	0	150	0	0
50000	CAB	0.00	35.52				13.10S	13.10S	0	0	306	0	0
53000	CAB	0.00	35.62						0	0	100	0	0
55000	CAB	-0.30	35.76				23.40S	23.00S	0	0	200	0	0
57000	1.30	-2.20	35.82				10.50S	10.50S	0	0	25	0	0
58000	5.00	-3.05	35.88						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>1,236</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>529.30</b>				<b>Indicative a-t-m Vol</b>	<b>35.98</b>		<b>Time to expiry:</b>	<b>62 Days</b>			
50000	18.20	-2.05	35.95				92.00	75.00	0	0	130	0	0
52000	26.80	-2.65	35.97						0	0	0	0	0
53000	31.90	-2.95	35.98						0	0	120	0	0
57000	57.05	-3.90	35.98				60.00S	59.70S	0	0	200	0	0
58000	64.35	-4.15	35.94						0	0	40	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>490</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>525.10</b>				<b>Indicative a-t-m Vol</b>	<b>27.90</b>		<b>Time to expiry:</b>	<b>154 Days</b>			
52000	35.35	-3.35	27.90						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>509.30</b>				<b>Indicative a-t-m Vol</b>	<b>27.77</b>		<b>Time to expiry:</b>	<b>213 Days</b>			
47000	24.70	-2.35	27.77						0	0	50	0	0
50000	38.25	-3.10	27.77						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>50</b>	<b>0</b>	<b>0</b>
<b>Aug 11</b>	<b>Underlying Price</b>	<b>490.70</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>304 Days</b>			
48000	44.25	-3.10	27.99						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Oct 11</b>	<b>Underlying Price</b>	<b>480.30</b>				<b>Indicative a-t-m Vol</b>	<b>28.03</b>		<b>Time to expiry:</b>	<b>366 Days</b>			
47000	48.10	-2.95	28.03						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>465.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>427 Days</b>			
46000	53.25	-2.00	27.99						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>455.00</b>				<b>Indicative a-t-m Vol</b>	<b>27.99</b>		<b>Time to expiry:</b>	<b>519 Days</b>			
46000	63.25	-0.05	27.99						0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total Puts</b>		<b>0</b>	<b>0</b>	<b>1,776</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day Mon 30 Aug 2010**
**Feed Wheat Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>154.60</b>				<b>Indicative a-t-m Vol</b>	<b>41.23</b>		<b>Time to expiry:</b>	<b>44 Days</b>			
10500		49.60	+2.55	38.76			25.00	5.00	0	0	1	0	0
11000		44.65	+2.60	38.71			45.00	4.25	0	0	23	0	0
11300		41.65	+2.55	38.33			23.00	4.50	0	0	2	0	0
11400		40.65	+2.50	38.24				2.25	0	0	4	0	0
11500		39.65	+2.50	37.50				3.75	0	0	2	0	0
11600		38.70	+2.50	37.89				4.40	0	0	10	0	0
13200		23.65	+2.05	37.70				6.00	0	0	5	0	0
13600		20.40	+1.85	38.36				4.00	0	0	3	0	0
13700		19.60	+1.75	38.53				8.20	0	0	8	0	0
13900		18.05	+1.55	38.71				3.50	0	0	10	0	0
14000		17.30	+1.40	38.79				4.70	0	0	43	0	0
14500		13.95	+1.00	39.47				7.00	0	0	12	0	0
14600		13.30	+0.85	39.53				6.75	0	0	7	0	0
15000	10.20	10.95	+0.85	39.56	10.20	10.20	10.20	3.50	20	0	20	0	0
15200		10.00	+0.35	40.20					0	0	0	0	0
16000		6.95	+0.15	42.76				2.50	0	0	20	0	0
18000		2.40	+0.25	45.36				2.25	0	0	20	0	0
							<b>Total</b>		<b>20</b>	<b>0</b>	<b>190</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>157.00</b>				<b>Indicative a-t-m Vol</b>	<b>36.80</b>		<b>Time to expiry:</b>	<b>100 Days</b>			
12000		38.00	+2.35	36.82			4.90	4.90	0	0	8	0	0
15400		13.55	+1.35	36.81					0	0	0	0	0
16600	7.50	8.45	+0.95	36.78	7.50	7.50	7.50	7.50	7	0	0	0	0
							<b>Total</b>		<b>7</b>	<b>0</b>	<b>8</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>159.25</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>		<b>Time to expiry:</b>	<b>163 Days</b>			
10500		54.65	+2.40	33.89			29.00	9.00	0	0	1	0	0
10700		52.75	+2.40	33.89			9.50	9.50	0	0	5	0	0
15700		15.45	+1.30	33.89					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>159.80</b>				<b>Indicative a-t-m Vol</b>	<b>37.40</b>		<b>Time to expiry:</b>	<b>226 Days</b>			
12800		37.30	+2.00	37.41			11.00	11.00	0	0	3	0	0
13100		35.15	+1.95	37.41			7.35	7.35	0	0	2	0	0
15700		20.00	+1.40	37.40					0	0	0	0	0
16500		16.55	+1.20	37.40			20.00	20.00	0	0	1	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>6</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>160.70</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>282 Days</b>			
15800		15.65	+1.35	25.57					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 11</b>	<b>Underlying Price</b>	<b>129.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>		<b>Time to expiry:</b>	<b>408 Days</b>			
12800		14.35	+0.40	25.57					0	0	0	0	0
							<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**
**Feed Wheat  
Calls**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Jan 12</b>	<b>Underlying Price</b>	<b>132.35</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>						
13200		17.60	+0.40	29.37					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>133.20</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>						
13300		16.35	+0.35	25.57					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>135.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>						
13400		17.90	+0.55	25.57					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 12</b>	<b>Underlying Price</b>	<b>127.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>						
12800		18.60	0.00	25.57					0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total Calls</b>			<b>27</b>	<b>0</b>	<b>210</b>	<b>0</b>	<b>0</b>

### Commodity Options

**Business Day Tue 31 Aug 2010**
**Previous Business Day Mon 30 Aug 2010**
**Feed Wheat**
**Puts**

Exercise Price	Opening Trans	Settlement Price	Change	Volatility %	High	Daily Low	Low	High	Lifetime Low	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>154.60</b>				<b>Indicative a-t-m Vol</b>	<b>41.23</b>			<b>Time to expiry:</b>	<b>44 Days</b>			
15200		7.40	-2.25	40.20						0	0	0	0	0
15500		9.15	-2.60	41.39				13.00	13.00	0	0	1	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>1</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>157.00</b>				<b>Indicative a-t-m Vol</b>	<b>36.80</b>			<b>Time to expiry:</b>	<b>100 Days</b>			
15400		10.55	-1.20	36.81						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>159.25</b>				<b>Indicative a-t-m Vol</b>	<b>33.89</b>			<b>Time to expiry:</b>	<b>163 Days</b>			
15700		13.20	-1.15	33.89						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 11</b>	<b>Underlying Price</b>	<b>159.80</b>				<b>Indicative a-t-m Vol</b>	<b>37.40</b>			<b>Time to expiry:</b>	<b>226 Days</b>			
13600		7.95	-0.65	37.41				15.60	15.60	0	0	10	0	0
15700		17.20	-1.10	37.40						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>0</b>
<b>Jul 11</b>	<b>Underlying Price</b>	<b>160.70</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>282 Days</b>			
15800		12.95	-1.15	25.57						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 11</b>	<b>Underlying Price</b>	<b>129.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>408 Days</b>			
12800		13.35	-0.30	25.57						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jan 12</b>	<b>Underlying Price</b>	<b>132.35</b>				<b>Indicative a-t-m Vol</b>	<b>29.37</b>			<b>Time to expiry:</b>	<b>464 Days</b>			
13200		17.25	-0.30	29.37						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>133.20</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>527 Days</b>			
13300		16.15	-0.35	25.57						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>May 12</b>	<b>Underlying Price</b>	<b>135.00</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>590 Days</b>			
13400		16.90	-0.45	25.57						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 12</b>	<b>Underlying Price</b>	<b>127.50</b>				<b>Indicative a-t-m Vol</b>	<b>25.57</b>			<b>Time to expiry:</b>	<b>772 Days</b>			
12800		19.10	0.00	25.57						0	0	0	0	0
								<b>Total</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
								<b>Total Puts</b>		<b>0</b>	<b>0</b>	<b>11</b>	<b>0</b>	<b>0</b>